FORM 4

## UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

## STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP

OMB APPRO	VAL					
OMB Number: 3235-028						
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	Check this box if no longer subject to
١	Section 16. Form 4 or Form 5
)	obligations may continue. See
	Instruction 1(h)

Filed pursuant to Section 16(a) of the Securities Exchange Act of 1934 or Section 30(h) of the Investment Company Act of 1940

1. Name and Address of Reporting Person* WEST ALFRED P JR							2. Issuer Name and Ticker or Trading Symbol SEI INVESTMENTS CO [ SEIC ]									p of Reportin olicable) otor	g Perso	on(s) to Is		
							Earlies	t Trans	action (N	1onth/	Day/Year)		Offic belov	er (give title w)		Other (below)	(specify			
(Street) OAKS (City)	OAKS PA 19456							4. If Amendment, Date of Original Filed (Month/Day/Year)									ral or Joint/Group Filing (Check Applicable Form filed by One Reporting Person Form filed by More than One Reporting Person			
		Tabl	e I - No	n-Deriv	ative	Sec	uritie	s Acc	quired,	Dis	posed o	f, or E	Benef	icially	Owne	ed				
1. Title of Security (Instr. 3)  2. Transact Date (Month/Day						Execution Date,			3. Transaction Code (Instr. 8) 4. Securiti Disposed 5)			es Acqu Of (D) (I	ired (A nstr. 3,	) or 4 and	Securi Benefi	cially I Following	Form:	ndirect	7. Nature of Indirect Beneficial Ownership (Instr. 4)	
										v	Amount	(A) (D)	or P	rice	Transa	action(s) 3 and 4)			(mou. 4)	
Common Stock 06/17/2							2010		S		45,000	D \$2		\$21.65	15,369,227(1)		D			
	Table II - Derivative Securities Acquired, Disposed of, or Beneficially Owned (e.g., puts, calls, warrants, options, convertible securities)																			
1. Title of Derivative Security (Instr. 3)	ivative Conversion Date Execution Date, curity or Exercise (Month/Day/Year) if any			n Date,	4. Transaction Code (Instr. 8)		of		6. Date Exercisable and Expiration Date (Month/Day/Year)			7. Title Amour Securi Underl Deriva Securi and 4)	nt of ties ying tive	De Se (In:	Price of rivative curity str. 5)	9. Number of derivative Securities Beneficially Owned Following Reported Transactions (Instr. 4)	Ow For Dir or I (I) (	10. Ownership Form: Direct (D) or Indirect (I) (Instr. 4)	11. Nature of Indirect Beneficial Ownership (Instr. 4)	
			Code	v	(A)	(D)	Date Exercisa	ıble	Expiration Date	Title	Amou or Numb of Share	er								

## Explanation of Responses:

1. The price reported in Column 4 is a weighted average price. These shares were sold in multiple transactions at prices ranging from \$21.54 to \$21.74, inclusive. The reporting person undertakes to provide to SEI, any security holder of SEI, or the staff of the Securities and Exchange Commission, upon request, full information regarding the number of shares sold at each separate price within the ranges set forth in this footnote.

## Remarks:

Ruth Montgomery (Attorney in Fact) 06/21/2010

\*\* Signature of Reporting Person Date

Reminder: Report on a separate line for each class of securities beneficially owned directly or indirectly.

- $^{\star}$  If the form is filed by more than one reporting person, see Instruction 4 (b)(v).
- \*\* Intentional misstatements or omissions of facts constitute Federal Criminal Violations See 18 U.S.C. 1001 and 15 U.S.C. 78ff(a).

Note: File three copies of this Form, one of which must be manually signed. If space is insufficient, see Instruction 6 for procedure.

Persons who respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB Number.